

ECONOMETRICS

Degree(s)	: Economics; Finance
Type	: Compulsory course unit
Curricular year/semester	: 3rd year – 1st / 2nd Semester
ECTS / hours per week	: 6 ECTS / 5.0 Hours
Workload per week	: 2 Theoretical x 1.5 Hours + 1 Practical x 2 Hours
Teacher responsible	: Professor Artur Carlos Barros da Silva Lopes

OBJECTIVES

- To built upon previous knowledge in ordinary least squares (OLS) estimation and inference for application to cross-section and time series data.
- To understand some drawbacks of OLS and to study alternative techniques and procedures to deal with non-stationary data.
- To familiarize students with empirical applications using econometric software.

PROGRAM

- Regression Analysis with Cross-Section Data? Further Topics (Qualitative Information: Dummy Variables; Instrumental Variables Estimation)
- Regression Analysis with Time Series Data (The Classical Linear Regression Model; Asymptotic Properties of OLS)

BIBLIOGRAPHY

Recommended Bibliography:

- Wooldridge, J. M., Introductory Econometrics, A Modern Approach, 4rd ed., South-Western, 2009

Optional Bibliography:

- Quantitative Micro Software, EViews 6 User's Guide I e II, ., 2007

- Stock, J. H. e Watson, M. W., Introduction to Econometrics, 2nd ed., Pearson, Addison-Wesley, 2007
- Dougherty, C., Introduction to Econometrics, Oxford University Press, 2011